

# FACTSHEET - AS OF 20-Sep-2019

## Solactive MicroSectors™ U.S. Big Banks Index PR

### DESCRIPTION

The Index intends to track the price movements of a portfolio of stocks tracking the top 10 US stocks from the Banking Sector with the largest free-float market capitalization.

### HISTORICAL PERFORMANCE\*



### CHARACTERISTICS

ISIN / WKN	DE000SLA61K5 / SLA61K	Base Value / Base Date	1000 Points / 15.03.2013
Bloomberg / Reuters	/ .SOLUSBBP	Last Price	1866.79
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:30 am to 5:00 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 15.03.2013
Index Members	10		

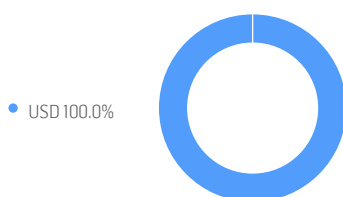
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	10.0%	5.5%	11.3%	-4.1%	18.6%	86.7%
Performance (p.a.)	-	-	-	-	-	10.1%
Volatility (p.a.)	20.8%	22.7%	20.8%	21.7%	20.4%	19.9%
High	1894.11	1906.62	1906.62	1947.36	1906.62	2143.65
Low	1664.84	1659.43	1659.43	1478.92	1573.92	928.43
Sharpe Ratio	10.40	0.96	1.07	-0.29	1.21	0.40
Max. Drawdown	-2.7%	-13.0%	-13.0%	-24.1%	-13.0%	-31.7%
VaR 95 \ 99				-40.9% \ -61.3%		-32.2% \ -59.0%
CVaR 95 \ 99				-52.9% \ -70.1%		-47.9% \ -72.1%

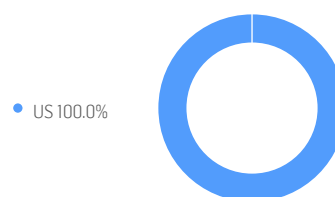
## STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.0%	0.9%	5.0%	0.4%	16.8%	52.9%
Performance (p.a.)	-	-	-	-	-	6.7%
Volatility (p.a.)	9.6%	11.4%	10.5%	12.7%	10.7%	10.8%
High	1165.30	1171.08	1171.08	1171.08	1171.08	1186.34
Low	1106.32	1100.20	1080.40	948.00	978.66	737.37
Sharpe Ratio	4.27	0.15	0.79	-0.13	2.05	0.43
Max. Drawdown	-1.9%	-6.1%	-6.1%	-18.0%	-6.1%	-20.1%
VaR 95 \ 99				-25.2% \ -36.3%		-18.0% \ -33.4%
CVaR 95 \ 99				-31.8% \ -38.7%		-27.5% \ -43.2%

## Composition by Currencies



## Composition by Countries



### TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	10.47%
BB&T CORP	BBT UN Equity	US	USD	10.24%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	10.09%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	10.04%
WELLS FARGO & CO	WFC UN Equity	US	USD	9.96%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	9.95%
MORGAN STANLEY	MS UN Equity	US	USD	9.94%
CITIGROUP INC	C UN Equity	US	USD	9.93%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	9.74%
US BANCORP	USB UN Equity	US	USD	9.64%

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